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**Sub-national and national territorial identification in a European comparative perspective**

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## 1. Introduction

Historically, "[c]itizenship in a nation-state is inevitably bound up with nationhood and national identity, membership of a state with membership of a nation" (Brubaker 1992: 182). However, in the European context, the process of state building usually preceded the process of nation building (Linz 1993: 355). As a consequence, (developing nation) states have primarily been concerned with the cohesion of their population and citizens' identification with the state in order to guarantee the long-term persistence and stability of their political orders (Herb 1999: 11). Still, a complete congruence between nationhood and the modern state has only rarely been achieved. Often, as in the case of Belgium, states combine "territories and populations that may never have formed political-territorial communities" (Lecours 2001: 54) based on pre-existing identities. From the very beginning, modern states thus have faced the question of how to deal with possibly diverging identities of their citizens and how to moderate potential tensions between different identities that have been combined in one single state territory.

While the continuous expansion of the modern state indicates that most states have found a way of addressing the issue of varying identities in their populations, the topic has (re-)gained scholarly interest in recent years. Due to ongoing processes of globalization and an ever increasing European integration, a resurgence of national, but also regional and local identities has been observed (Herb 1999). For example, in 2014, Scotland held a referendum on its independence from the United Kingdom. At the same time, Catalonia is striving for a referendum on its independence from Spain. As Paasi (2009: 138) notes, "[s]trong senses of regional identity, often cutting affiliation to existing nations, have been reported round the world, but very little critical research and knowledge exists on this phenomenon."

Against this backdrop, the aim of the present chapter is to investigate how different aspects of citizens' territorial identity *within* the boundaries of the nation state, namely citizens' attachments to their local, regional and national environments,

are related to each other. Therefore, we deliberately exclude citizens' identification with higher, supranational or international levels from our analysis, in order to investigate the structure and configuration of citizens' local, regional and national identity in times of ongoing globalization and European integration, but also growing EU-scepticism across European states (see Weßels 2007). Building on previous research on multiple vs. mutually exclusive identities (cf., *inter alia*, Kaina 2009: 58; Westle 2003a, 2003b), we examine whether citizens' identification with the local, regional and national sphere constitutes a single uni-dimensional construct of 'territorial identity' or rather reflects a multi-dimensional construct in which different loci of identification have to be kept separate as distinct and exclusive types of territorial identity. In addition, to the extent that territorial identity indeed constitutes a single and uni-dimensional construct, we are also interested in whether this uni-dimensionality exhibits an internal hierarchy in which the three loci of local, regional and national identity can be meaningfully ordered in a way that reflects the top-down construction of identity as evident in the early state and nation building processes (cf. Linz 1993).

To answer these questions, our analysis follows a two-step strategy in which we investigate the configuration and structure of citizens' territorial identity with the help of different statistical approaches and techniques (simple correlations, factor analysis, Mokken scale analysis). In a first step, we examine differences and similarities in citizens' territorial identity using the full national samples for each of the 16 countries covered by the InTune project as well as the years 2007 and 2009 separately. In a second step, we repeat and extend this first country-by-country investigation by switching the level of analysis to the sub-national level. Here, we focus only on a restricted sample of respondents living in a set of selected regions that are known for having strong sub-national identities (i.e., Scotland in Great Britain as well as Catalonia and the Basque Country in Spain) and investigate whether the structure and internal order of territorial identity for the citizens living in these regions deviates from the structure of territorial identity found for all citizens in the full national samples. With the help of this research strategy, we are in a position to provide a comprehensive picture of the structure and internal order of European citizens' territorial identity (1) within the boundaries and specific contexts of their respective nation states as well as (2) within particular regions that are known for the strength of their sub-national identities.

The question about the structure and configuration of citizens' territorial identity has important implications for the well-being and long-term persistence of European democracies. Strong local or regional identities that are not compatible with existing national identities in a given state might constitute a potential danger for the stability of existing political systems. As Easton (1965: 273-274; 1975: 444-446; see also Fuchs 1993: 235; Norris 1999: 10-11; Westle 2011: 1138) has argued, citizens' identification with the political community can be understood as a form of diffuse political support that is indispensable for the long-term survival of any political system. Therefore, if citizens can or do not identify with their national political community, they might be less willing to accept the political and authoritative decisions of the political system and exacerbate or even hamper the implementation of important policies. In a worst case scenario, this might lead to a downward spiral in which less effective governance in terms of governments' reduced capabilities to implement necessary policies might further decrease the chances of citizens to develop a positive identification with their national political community. Investigating the compatibility of citizens' local, regional and national identities thus becomes imperative for any meaningful conclusions about the current condition of European democracies (cf. Westle 2011: 1138).

In the remainder of this chapter, we initially present a brief discussion of the concepts of exclusive versus multiple identities and elaborate on different internal orders multiple identities may exhibit. We then turn to the first step of our national-level empirical analyses and provide a descriptive overview of citizens' local, regional and national identity, followed by our statistical analysis concerning the structure and internal order of territorial identity across 16 European countries in 2007 and 2009. We continue with the second step of our analysis consisting of the identical analyses at the level of selected regions which are known for the existence of strong sub-national identities. Subsequent to the empirical analysis, we summarize the most important findings of our different statistical analyses and discuss the broader implications of possible cross-country, cross-region and over-time differences (or similarities) in the structure and internal order of citizens' territorial identity.

## 1.1 The concepts of exclusive and multiple identities and the internal order of territorial identity

In light of the very prominence of the identity concept across various disciplines such as psychology, sociology, anthropology, history and political science, it comes as no surprise that there is no single, uncontested conceptualization of its meaning and concrete attributes (cf. Kaina 2009: 39). However, considering the research focus of the present study, the aim is not to delve into a deep conceptual discussion about the meaning of identity and how the concept has been used in theoretical and empirical research (but see the discussion in the introductory chapter of this volume and the references provided there). Rather, we briefly outline the essence of and crucial differences between the two concepts of exclusive and multiple identities and discuss the implications each conception entails for the empirical analyses to be presented in the following. We start with a discussion of exclusive identities and subsequently portray the logic of multiple identities.

In our preceding discussion, we have already highlighted that citizens might identify with various loci so that different identities might be "arranged in zones of increasing geographic extent" (Kaplan 1999: 31). In this context, the notion of territory plays an important role in providing boundaries for identities. Territorial identities are considered a "manifestation of the group consciousness" (Lecours 2001: 53) and nation states are not the only territorial unit citizens might identify with. Rather, within the boundaries of the nation state, one can differentiate between the local, regional and national sphere with which citizens might identify.

The constitutive difference between the two concepts of exclusive and multiple identities is how each of these conceptualisations portrays the relation between the various identities citizens might possess. From the perspective of *exclusive identities*, individuals usually possess only one single identity that is incompatible with other identities. Through early socialisation processes, citizens develop an attachment to *one* specific political community (Bruter 2005; Deutsch 2006). Within the exclusive identity approach, it is important to be aware of in-group similarities and out-group differences to develop an identity (Westle 2003b). Hence, different loci of identification exhibit an antagonistic relationship between identity gain and identity loss insofar as more identification with one sphere implies less identification with other spheres (cf. Kaina 2009: 58; Münch 1999: 239). Such an understanding of various loci of identification as being exclusive in nature thus follows a "model of conflicting attachments" (Westle 2003a: 455), in which the relationship between citizens' local, regional and national identity establishes a trade-

off in form of a zero-sum game (Kaina 2009: 58; Münch 1999; Westle 2003b). For example, developing a stronger identification with the nation state will eventually decrease citizens' identification with the regional or local spheres. Belgium or Spain are examples of countries where "citizens tend to identify more intensively or even exclusively with their (officially) subnational identity than with their national one and sometimes strive to form a sovereign nation of their own" (Westle 2011: 1139). With regard to the research question of the present study, the observable implications of the exclusive identity model are straightforward: citizens who identify with either the local, regional or national sphere should identify less with the two remaining spheres. In more technical terms, and from a purely individualistic perspective of one single person, if the concept of exclusive identities holds true, we should observe a negative correlation between a citizen's local, regional and national identity. Yet, if only parts of the population feel a contradiction between the local, regional and national level of identification, a negative correlation might not show up when representative samples of the whole population are analysed and instead express itself in (weak) positive correlations. Furthermore, if citizens' territorial identity indeed follows a model of conflicting attachments, citizens' local, regional and national identity should not form a single and uni-dimensional construct. Rather, we would expect citizens' local, regional and national identity to be distinct and separate constructs.

In contrast to the concept of exclusive identities, the concept of *multiple identities* follows a "model of concordant attachments" (Westle 2003a: 455) and assumes that citizens are able to identify with various spheres simultaneously. From this point of view, one and the same person may identify with the local, regional and national sphere at the same time without getting into trouble with conflicting loyalties (Kaina 2009: 58). It has to be noted, however, that the model of concordant attachments first and foremost only allows for the possibility of multiple identities. This does not imply that citizens necessarily have to exhibit simultaneous identifications with various loci or spheres. Rather, in conceptual terms, it is also possible that a person identifies with only one sphere - as long as this identification does not come at the expense of other possible identifications, i.e. is unrelated to them. With regard to observable implications for the following empirical analyses concerning the structure of territorial identity, this means that, at a country level, we should either observe strong positive correlations between citizens' local, regional and national attachment (in case all citizens exhibit various identifications at the same

time) or rather weak correlations (in case some citizens possess only one identification with one sphere that is independent from identifications with other spheres). What is more, if citizens' territorial identity follows the logic of concordant attachments, we should observe that citizens' local, regional and national identity constitute one single uni-dimensional construct where citizens may identify with just one sphere but may also identify with two or even all three spheres simultaneously. This corresponds to an understanding of territorial identity not only as a uni-dimensional, but also cumulative construct, in which the three loci of local, regional and national identity can be meaningfully ordered (according to their "popularity") along a uni-dimensional territorial identity construct.

The notion of a meaningful order between the three objects of territorial identity redirects our attention to our previous discussion about early state and nation building processes. If we indeed find evidence for the existence of multiple identities across European citizens, we may ask whether the internal order of multiple identities is the same for all individuals (in a given country). Following a top-down perspective resembling the early state and nation building processes as observed in most European countries (Linz 1993: 355), we would expect that most citizens will identify with the national sphere and make their national identity the basis for the development of further identifications with sub-national spheres. In contrast, from a bottom-up perspective, it could rather be argued that most citizens identify with their immediate environment (i.e. local or regional spheres), which then forms the base of extending their territorial identity to the national sphere as well. From this perspective, individuals perceive their sub-national identity as being compatible with a national identity out of a belief that their locality or region is a constitutive part of their nation. Therefore, both the top-down and the bottom-up logic of territorial identity imply that citizens' identification with the local, regional and national spheres can be meaningfully summarised as a uni-dimensional construct. In addition, however, both perspectives implicate that the three levels exhibit a particular order or hierarchy in which identification with one sphere might be more "popular" among citizens than their identifications with other spheres. In other words, the underlying assumption of these two perspectives is that citizens can be meaningfully ordered along a latent continuum of territorial identity on which those citizens exhibiting a higher degree of territorial identity feel attached to all three loci of identification (local, regional and

national), whereas those with lower degrees of territorial identity only do so for two loci or just one single locus.

Accordingly, to the extent that we indeed find empirical evidence for the presence of multiple identities across the citizens of our 16 European democracies, a further point of interest concerns the question whether citizens' multiple identities indeed reflect an inherent order that corresponds with either the top-down or the bottom-up logic of territorial identity. It is clear that, given the data basis at hand, we cannot provide any definitive answer as to how the historical genesis or the exact processes of identity building developed in the countries included in our analysis. What we can investigate, however, is the extent to which modern citizens' territorial identity *mirrors* or *reflects* these two ideal-typical perspectives of identity construction. If either of these processes is indeed at work in any given country, then we should not only observe the presence of multiple identities, but also that the inherent order of territorial identity is the same across all citizens of that given country.

In the following, we investigate the empirical validity of these different expectations derived from our discussion of the exclusive vs. multiple identities models and examine the internal order of territorial identity based on our discussion of the top-down vs. bottom-up approaches.

## 2. Citizens' territorial identification across 16 European democracies

To measure territorial identity, we rely on an indicator that has extensively been used by previous cross-national studies (e.g. Eurobarometer) as well as in existing publications on territorial identity (see inter alia Carey 2002; Duchesne and Frognier 2008; Marks and Hooghe 2004; Westle 2012, for an overview see Isernia et al. 2012). It captures the degree of attachment (i.e. "very attached", "somewhat attached", "not very attached" and "not at all attached") to the three territorial spheres of interest: "town/village", "region", "country". Besides being regarded as a valid measure of territorial identification, the measure we employ has the added advantage of allowing for equal intensities of multiple identifications, which makes it ideal to explore the research question(s) at hand (see the introduction of this volume, Sinnott 2005).

### 2.1 Distribution of territorial identification

We start our analysis by presenting the distributions of respondents' local, regional and national territorial attachments. Figure 1 presents the mean levels for each of three loci (we reverse the scales so that a value of 1 reflects "not at all attached" and a value of 4 reflects "very attached") together with the associated standard deviations. We note that, across all countries in the study, the mean value is always above 3 for the three loci of identity, suggesting that the vast majority of respondents are at least somewhat attached to the three loci of territorial identity. However, interpreting attachment in terms of abstract numbers is challenging, hence, for the sake of pragmatism, we chose not to differentiate between the different degrees of identification when presenting the descriptive statistics. Thus, we consider that reporting being "very attached" and "somewhat attached" to a specific territorial unit reflects the presence of a territorial identification, while the remaining two categories reflect its absence. In our purely descriptive analysis, we also consider this categorization more insightful when differentiating between multiple and exclusive identities.

Figures 1 and 2 around here

Investigating the results presented in Figure 2, we can note two things. First, territorial attachments are stable over time. There is no substantive change between 2007 and 2009 in the proportion of respondents reporting to have any of the three types of attachment. And even in the "most extreme" case, i.e. in Italy, the proportion of those identifying with their locality merely increases from 85% in 2007 to 90% in 2009; hence, the differences are well within sampling error.

Second, and more important for the current study, even these simple descriptive analyses already point to the presence of multiple identifications rather than the existence of exclusive ones. A first indication is the high percentage of citizens showing attachment to their nation. The presence of exclusive identities is usually indicated by a lower proportion of citizens identifying with sub-national levels (Westle 2011). Looking at our results, we note that in all countries, a substantial majority of citizens reports identification with the nation. Even in Belgium, which is a classic example of exclusive identities, we observe a very high percentage of citizens who feel attached to their nation (79.4% in 2007 and 77.1% in 2009), that is not

statistically significantly different from those having a local (81.7% in 2007 and 80.2% in 2009) or a regional attachment (81.3% in 2007 and 77.1% in 2009). [1] What is further interesting, even if sub-national identifications seem to be stronger than national ones (the cases of Belgium and Spain), the distinction is not between nation and region, but rather between the local and the national level.

Figure 3 around here

Furthermore, we can note that in fact only a very low percentage of respondents exhibits an exclusive identification, i.e. feels attached to one territorial unit only (see Figure 3). Although it is true that this percentage is higher in countries where one would expect the existence of exclusive sub-national identities (i.e. Belgium and Spain), the "source" of these identifications points to a different story. In these two countries, the majority of individuals showing an exclusive identification feel attached to the national state and not to the sub-national units. The only exception is Belgium in 2009, but even in this case, the higher percentage of individuals having exclusive sub-national identifications is driven by an attachment to the locality and not to the region.

**2.2 Bivariate links between territorial identifications**

In the next step of our analysis, we investigate the strength of the relation between the different loci of territorial identity across the countries in our study. Given the ordinal nature of our attachment items, we use non-parametric (i.e. Spearman) correlations.

Figure 4 around here

Before taking a closer look at the results, it needs to be mentioned that all correlations presented in Figure 4 are statistically significant at $p<0.05$. As in the case of the descriptive analysis, we can again observe very limited differences between 2007 and 2009. Looking at the results across countries, we see very similar patterns. With only one exception, i.e. Slovakia, the strongest correlation is between the two sub-national attachments, namely between the items for the regional and the local

[1] The statistical significance was evaluated based on independent sample t-tests.

level. At the same time, the correlations between national attachment and the two sub-national identifications are substantially lower than those between the two sub-national ones. Looking at the pooled results for both 2007 and 2009, we can note that the correlation between the local and the regional level is around 0.6, while the correlation between the national and the sub-national identification is around 0.4. In other words, the correlation between the two sub-national identifications is substantially stronger than the respective correlations between national and the two sub-national attachments.

At a first glance, these results, and especially the strength of the correlation between local and regional identification, seem to point to a differentiation between the sub-national and the national level, and hence might suggest the existence of exclusive identity. Still, this is not the case. The pattern of correlations can be better understood when looking again at the frequencies in Figure 1. The strong correlation between regional and local attachment generally stems from the lower frequencies of respondents identifying with their locality and region than those identifying with their country. Thus, the relatively weak correlations between national attachment and attachment to the two sub-national loci is not indicative of the presence of exclusive sub-national identifications, but on the contrary, a consequence of the prevalence of national identification among most of the citizens across the countries in our study. This also explains the generally lower strength of the correlations in Denmark, where there is an even clearer distinction between the proportion of citizens articulating a national identification and those with sub-national (especially regional) attachments.

Yet, there are exceptions: in Spain and Belgium, the correlation between local and regional identification is still the strongest, even though the proportion of respondents feeling attached to the nation is lower. Thus, it seems that in these two countries, there is suggestive evidence for the existence of an exclusive sub-national identity. Still, one needs to note that even if the correlations between the national and sub-national identifications are lower, the strength of these correlations (ranging between 0.3 and 0.4 in Belgium and Spain) is still indicative of a moderately strong relation between national and sub-national attachments. All in all, then, the correlational analysis shows that in most countries we can speak of multiple rather than exclusive identifications. The exceptions are Spain and especially Belgium, where the presence of a strong correlation between the local and the regional level is combined with a weaker correlation between the national level and sub-national

identifications. To a certain extent, this suggests the presence of a sub-national identification that is distinct from the national one. Still, these results are by no means conclusive and are based on bivariate correlations only. A more serious test concerning the structure of citizens' territorial identifications across European countries requires a simultaneous dimensional analyses of all three attachment items studied. In the next step of our analysis, we therefore turn to factor analysis as well as Mokken Scale Analysis (MSA) in order to shed some more light on the structure of citizens' territorial attachments.

### 2.3 Factorial structure of territorial identification

Given the ordinal nature of our attachment items, we performed the factor analysis based on a polychoric correlation matrix using maximum likelihood estimation[2]. The results presented in Table 1 reveal a very similar structure of the factor loadings across all countries studied, i.e. all loci of identification exhibit high loadings on the first factor.

Table 1 around here

Even if the factor loadings vary between the three items as well as across countries (the only exception is Hungary 2009), they are all sufficiently strong to justify a one factor solution. Therefore, the results of the factor analysis clearly point to a uni-dimensional construct indicating that, across all countries included in our study, we can speak of multiple rather than exclusive identifications. This conclusion also holds true for Spain and Belgium (countries where our previous correlational analysis indicated the possible existence of exclusive identities), as the factor analysis clearly points to a one factor solution in these countries as well. To be more specific, even in those countries that are considered text book examples for the existence of exclusive identities, the results of the factor analysis reveal a uni-dimensional construct indicative for the presence of multiple identifications.

### 2.4 The order of territorial identification

[2] The analysis was done in STATA 13 using the "factormat" command with "ml" estimation. Using principal factor analysis ("pf") or principal component analysis ("pcf") yielded an identical factor structure (i.e. all territorial identity items loaded on one factor/ component).

The fact that citizens' attachment to the local, regional and national sphere forms a uni-dimensional construct implies that, for citizens to develop any sort of identity, the concrete locus of identification seems to play a subordinate role only. Rather, the crucial distinction appears to be between those citizens who exhibit a general territorial identification and those who lack it. However, even if our results indicate that the three items for local, regional and national attachment are (highly and) positively correlated with each other and thus form a coherent and uni-dimensional construct of territorial identity, we may still ask whether this uni-dimensionality reflects some inherent ordering which corresponds to either the top-down or the bottom-up logic of identity construction mentioned earlier. Therefore, the following analysis aims to investigate whether the three items indeed establish a hierarchical order of varying popularity which could be meaningfully summarised as a single cumulative scale of territorial identification. To examine this issue, we use Mokken Scale Analysis (MSA) (Mokken 1971). The application of MSA follows a two-step procedure: In a first step, an automated item selection procedure (AISP) categorises a set of ordinal items into *Mokken scales* according to predefined scaling criteria. Here, the main interest in the context of the present study is to investigate whether all three items can be summarised in one single uni-dimensional scale. The second step of MSA then consists in assessing the goodness-of-fit of the Mokken scale(s) established in the first step (cf. van der Ark 2011: 1; van der Ark et al. 2008: 183).[3] In the context of the present study, our main interest in this second step is to assess to what extent the uni-dimensionality of territorial identification reflects an internal order of the local, regional and national attachment that is the same across all respondents.

Applying this two-step procedure, we first assessed whether the three items could be included in one single Mokken scale. To test the stability and consistency of the resulting scales across space and time, we performed the MSA for each of the 16 countries as well as for the years 2007 and 2009 separately.[4] The results of these analyses are presented in Table 2.

[3] MSA is a probabilistic extension of the Guttman scale and based on principles of nonparametric item response theory (IRT). As such, the aim of MSA is to analyse individuals' response patterns to a set of questionnaire or test items that are supposed to measure a single latent trait (i.e. 'territorial identity' in the context of the present study). For a more detailed assessment of Mokken Scale Analysis and its underlying assumptions, see, inter alia, Ligtvoet et al. 2010, 2011; Mokken 1971; Sijtsma and Molenaar 2002; van der Ark 2007, 2011; van Schuur 2003.

[4] MSA was performed using the 'mokken' package for R (see van der Ark 2007, 2011 for further reference).

Table 2 around here

The relevant information pertaining to the first step of MSA is documented in columns 2-6 of the table. Columns 2-4 present the item scalability coefficients $H_j$ for each of the three items. MSA requires that for each of the items to be included in a Mokken scale, the item scalability coefficient has to exceed a certain lower bound *c*, usually c>0.3 (cf. Mokken 1971: 184; van Abswoude et al. 2004, 6; van der Ark 2007: 3-4).[5] As can be seen in Table 2, all of the individual item scalability coefficients exhibit higher values than 0.3 (the lowest, but still acceptable, item scalability coefficient of .304 is found for the national attachment item in Spain 2007). In general, it is evident that the item scalability coefficients for the national attachment item are consistently the lowest across all countries and years. This observation corresponds with our previous finding, showing that the correlation between local and regional identification is consistently stronger than the remaining pairs of correlations including the national identification (see Figure 4). Overall, the inspection of the item scalability coefficients suggests sufficient item discrimination between the three items, indicating the presence of an inherent order in the popularity of the items which allows ordering respondents along a latent continuum of territorial identification. Accordingly, the three items conform to the requirements of MSA to be included in one single uni-dimensional scale and thus provide (additional) evidence for the empirical appropriateness of the model of concordant attachments. This conclusion is further reflected in the values for the overall scale coefficient *H* and the scale reliabilities as indicated by scale rho. The scale coefficient H reflects the overall degree of scalability of the resulting scale.[6] The results in Table 2 indicate that across all countries and years, the resulting scales establish medium or even strong scales (all scale H coefficients are >.4). Finally, with regard to the reliability of the resulting scales, Table 2 shows that in almost all countries under investigation, the coefficient

[5] For the sake of brevity, we refrain from presenting item-pair scalability coefficients $H_{jk}$ in table 2. All item-pair scalability coefficients for the three items included in table 2 are statistically significant >0 and thus fulfill the criteria of a positive correlation between the items to be included in a Mokken scale (cf. Mokken 1971: 184; van Abswoude et al. 2004: 6).

[6] Mokken has proposed a rule of thumb for assessing the overall degree of scalability of a scale: Scales that exhibit a scale coefficient of H >.50 are considered 'strong' scales, scales with an H >.40 and ≤ .50 are medium scales, and scales with an H >.30 and ≤ .40 are weak scales (cf. Mokken 1971: 185; van Abswoude et al. 2004: 6).

*rho* exceeds the conventional threshold of 0.7, indicating a sufficient degree of reliability of the Mokken scales. Only in Belgium (2009 only), Denmark, Germany (2007 only) and Spain, the resulting Mokken scales do not reach reliability levels of rho ≥0.7, but are all above 0.6 which we still consider an acceptable level. In summary, the first step of MSA for our three items of local, regional and national attachment has shown that these can be summarised in one single cumulative scale of territorial identification. With reference to our previous results obtained by correlational and factor analyses, the findings of the MSA thus once more confirm the uni-dimensionality of territorial identification.

However, the more interesting question to be investigated with MSA is whether territorial identification indeed reflects an inherent ordering in which citizens' attachment to one locus is "easier" to develop than the respective attachments to other loci. Put differently, to speak of a cumulative scale of territorial identification, the three items should exhibit an internal ordering of increasing "popularity" where citizens identifying with a less popular locus should identify with a relatively more common locus as well. In order to provide a systematic test of whether this is indeed the case we have to turn to the second step of MSA and investigate the goodness-of-fit of the Mokken scales discussed in Table 2.[7] In this context, we are primarily interested in the question whether the three items of attachment exhibit the same order or hierarchy across all individual respondents. More specifically, the concrete assumption to be tested in the second step of MSA is whether the resulting scales conform to the assumption of invariant item ordering (IIO), i.e. "an item ordering that is the same for all respondents" in a given country (Ligtvoet et al. 2010: 578).[8] The assumption of an invariant item ordering is of particular relevance in the context of the present study since we are interested in whether the structure and internal hierarchy of each citizen's territorial identifications is the same (cf. Ligtvoet et al. 2011: 200). Only if this is the case, we can draw meaningful conclusions about the question of whether citizens' territorial

[7] In general, the second part of MSA consists in testing further assumptions of the monotone homogeneity model as well as the double monotonicity model that have not been explicitly addressed in the first step (cf. van der Ark 2011: 7; van der Ark et al. 2008: 183).

[8] We also checked whether the resulting Mokken scales correspond to the assumption of latent monotonicity. Only in Belgium (2007) and Slovenia (2009) minor violations of latent monotonicity were found. For the check of latent monotonicity, we employed the function 'check.monotonicity' included in the 'mokken' package for R.

identifications indeed reflect a bottom-up or top-down perspective of territorial identity construction.

The check for the presence of an invariant item ordering in Mokken scales based on polytomous items is a rather recent development. Ligtvoet et al. (2010: 593; 2011) have introduced the coefficient $H^t$ for assessing whether the item order in Mokken scales is identical across all respondents and propose a threshold of $H^t > 0.3$ in order to speak of the presence of IIO. By implication, if $H^t < 0.3$, the item order is too inconsistent across respondents and thus to inaccurate to draw meaningful conclusions about the inherent hierarchy of the scales across individuals.[9] To investigate the assumption of IIO for the Mokken scales depicted in Table 2, we examined the presence of IIO and calculated the corresponding $H^t$ coefficients for each of them.[10] The results are presented in Figure 5.

Figure 5 around here

First, the missing entries in Figure 5 for Austria, Belgium (2007), Germany, Spain and Great Britain indicate that for these countries the resulting Mokken scales did not conform to the assumption of IIO, meaning that in these countries and years the ordering of the three attachment items is not the same for all respondents, but rather the item response functions for the three items intersect. This implies that there is no coherent internal hierarchy of territorial identification that might follow a bottom-up or a top-down logic.

Turning to the other countries, it can be seen that only six out of the remaining nineteen $H^t$ coefficients plotted in Figure 5 exceed the recommended threshold of 0.3. In substantial terms, only the Mokken scales in Denmark, Estonia and Hungary exhibit an internal item order that is invariant across all individual respondents. In these three countries, then, territorial identification exhibits a consistent inherent order reflective of the top-down model, according to which national identification forms the base of other territorial identifications.[11] In other words, in this perspective,

[9] In more technical terms, the assumption of IIO might still hold if $H^t < 0.3$, but the item response functions (IRF) for each item are too close to each other to provide any meaningful information about the order of items across respondents (Ligtvoet et al. 2010: 583).
[10] For the check of IIO, we employed the function 'check.IIO' included in the 'mokken' package for R.
[11] In Denmark and Estonia the order is national (most popular item), local, and regional identification (least popular item), while in Hungary national identification is the most popular item, regional identification the second most popular item, and local identification the least popular item.

somebody from Copenhagen would only identify as Copenhagener to the extent s/he perceives attachment to Copenhagen as a natural reflection or implication of her/his identification with Denmark.

Turning to the remaining nine countries, as depicted in Figure 5, the findings show that the resulting Mokken scales found do conform with the assumption of an invariant item ordering, but the item response functions for the three items are too close to each other to provide any meaningful information about the specific order of the local, regional and national attachments across respondents. Substantially, this implies that in these countries and years the internal hierarchy of territorial identification is the same for all individuals in a given country and year, but the differences in the order of the local, regional and national attachment items are too small to be substantially informative. For these cases, then, we find that territorial identity constitutes a uni-dimensional construct and thus conforms to the notion of multiple identities, but this uni-dimensionality does not imply any (conclusive) inherent order between the three different loci of identification.

In summary, the results from MSA underscore and extend the previous results based on correlational and factor analyses. In all of the countries under investigation and across the two years 2007 and 2009, the three items of local, regional and national attachment form a single uni-dimensional construct of territorial identification. The question whether this uni-dimensionality implies an internal hierarchy in which citizens' identification with one locus is based on their identification with other loci requires a more qualified answer. First of all, in all countries, we found evidence for the existence of uni-dimensional scales as implied by MSA. However, in most countries, the internal hierarchy of the Mokken scales found varied across individuals; hence, there is no consistent or conclusive evidence as to whether the latent trait "territorial identification" might follow a bottom-up or a top-down perspective and whether the internal hierarchies of the Mokken scales might vary across countries and years. Only for three countries (Denmark, Estonia and Hungary), the Mokken scales met the assumption of invariant item ordering, indicating the same inherent hierarchy of territorial identification across all citizens. Overall, the results of MSA again strengthen our belief that, when it comes to the question of exclusive vs. multiple territorial identities, the crucial aspect is not with which locus citizens identify, but rather if and to what extent they generally identify with their environment.

## 3. Citizens' territorial identification across selected regions

So far, our results have been based on an empirical investigation of the structure and internal order of citizens' territorial attachments that relied on a rather broad country-by-country comparison, making use of the full national sample of respondents in each of the 16 countries. Yet, when it comes to the examination of the structure of citizens' territorial identifications, the full national sample for each country might in fact be misleading, as it may obscure different structures of territorial identification that are only observable for small, but significant parts of the population, for example, living in certain regions with strong sub-national identities that are perceived as incompatible with the national sphere. Thus, it could well be the case that we find different structures of territorial identification than those observed for the full national sample if we switch the level of analysis to the level of regions. In the introduction of this study, we have already highlighted some examples for regions that are known for strong sub-national identities, i.e. Flanders and Wallonia in Belgium, Scotland in Great Britain as well as the Basque Country and Catalonia in Spain (see also Guibernau 2004: 70–84, 2006: 62, 67). [12] If there are regions where we should expect to find exclusive sub-national identifications, it is exactly in these regions. However, in the case of Belgium, possible exclusive sub-national identifications should be visible in both Flanders and Wallonia. Since both regions (together with Brussels) constitute the complete Belgian territory, our above argument that using the full national sample might obscure the existence of exclusive sub-national identifications in certain regions does not apply. If exclusive sub-national identities would be evident for our sample of respondents from Flanders and Wallonia, we thus should have already observed them in our previous analysis using the full national sample of Belgium.[13] Therefore, in the second step, we repeat the analyses as presented in the previous section, with the crucial difference that we focus on respondents from Scotland, the Basque Country and Catalonia only. Our expectation for citizens living

[12] Although previous studies also pointed to Wales as a possible candidate for the existence of exclusive territorial identifications (see Bruter 2005: 43; Westle 2003a: 467), we did not find this to be the case. Our analysis for the Welsh sub-sample revealed a uni-dimensional structure of territorial identification similar to the one present in the rest of Great Britain.

[13] Some might object that our previous results for Belgium might have been influenced by respondents from the Brussels region and thus might have obscured the presence of exclusive sub-national identifications for respondents from Flanders and Wallonia. To counter this argument, we repeated our analysis for respondents from Flanders and Wallonia separately and found the same uni-dimensional structure as for the entire country, thus corroborating our previous argument about the Belgian case.

in these regions is to find a different structure and internal order of territorial identification than evident for the full national samples. More specifically, we expect to find that the national attachment item will not be part of citizens' territorial identification, i.e. will not load on the same factor as the local and regional attachment items in factor analysis and not be part of the territorial identification Mokken scale in MSA.

### 3.1 Bivariate links between territorial identifications at the regional level

Looking at the results presented in Table 3, we can observe a very different pattern of correlations in the regions of interest when compared to both our previous results and the remaining regions in Great Britain and Spain.[14] To be more specific, in the case of Scotland and the two Spanish regions, we can only note a strong correlation between regional and local identifications, while the correlation between the sub-national attachments and the national attachment are at best weak and in most cases they do not even reach statistical significance. In contrast, for the rest of Great Britain and Spain, we observe the same pattern as already noted in our previous analysis (see Figure 3): Although the correlation between local and regional identification remains the strongest, the correlations between the two sub-national and the national identification are still indicative of a moderately strong relation between them. Consequently, already this initial phase of the second step of our analysis provides suggestive evidence that in the regions of interest, we find a different structure of territorial attachments that is indicative for the existence of an incompatibility between the sub-national and the national levels of identification.

Table 3 around here

### 3.2 Factorial structure of territorial identification at the regional level

If the correlation analysis only pointed to the existence of exclusive sub-national identification in Scotland as well as in Catalonia and the Basque Country, respectively, the results of the factor analysis presented in Table 4 provide further clarification. In the case of Catalonia and the Basque Country in both 2007 and 2009,

[14] Throughout our regional-level analyses for Scotland, Catalonia and the Basque Country, we compare the results for these regions with those for all remaining parts of Great Britain and Spain, respectively, taken together.

we observe that, while local and regional identifications exhibit high loadings on the first factor, the national attachment item has a loading below 0.32, which is suggestive of a clear differentiation between sub-national and national identifications (Costello and Osborne 2005; Tabachnick and Fidell 2001).[15] The structure of the results is completely different from the one for the rest of Spain, where all three territorial attachments load on the first factor. Thus, the factor analysis focusing only on Catalonia and the Basque Country supports our expectation regarding the presence of exclusive sub-national identifications in the two regions known for their aspiration towards autonomy.

In the case of Scotland, the factor analysis reveals a different structure of territorial identification in 2007 and in 2009. Contrary to our expectations, we find that in 2007 all three loci of attachment load on the first factor, pointing to a structure that supports the existence of multiple rather than exclusive identifications. This seems to have changed by 2009, when the results of the factor analysis are similar to the one revealed in Catalonia and the Basque Country. To be more specific, we find that while the items for local and regional attachment maintain their high loadings on the first factor, the loading of the national attachment item is substantially lower, indicating that national identification does not load on the same factor as the items for sub-national attachment (the loading is <0.32). Consequently, the factor analysis points to Scotland as an interesting case where in 2007 the results reflect the presence of multiple identifications, whereas in 2009 we can speak of the existence of an exclusive sub-national identification.

All in all, the results of the factor analysis mostly bring support for the existence of exclusive sub-national identifications in Scotland, Catalonia and the Basque Country. It also shows that in the "search" for exclusive sub-national identities, one should focus on citizens living in specific regions rather than full national samples of individual countries.

Table 4 around here

### 3.3 The order of territorial identification at the regional level

[15] Substantially identical patterns emerge if we perform separate analyses for Catalonia and the Basque Country.

Table 5 presents the results of Mokken scale analysis for citizens from Scotland (as compared to citizens from the rest of Great Britain) as well as for citizens from the Basque Country and Catalonia (as compared to citizens from the rest of Spain).

Table 5 around here

Starting with the comparison of the structure of territorial identification between Scottish citizens and those from the rest of Great Britain for the year 2007, we notice that for both parts of the British population territorial identification forms a single uni-dimensional construct. All item H coefficients are above the threshold of 0.3 and the resulting scales constitute medium and strong scales in Scotland and the rest of Great Britain. In contrast to our theoretical expectations, but in line with our results obtained from factor analysis in the previous section, territorial identification for Scottish citizens does include national attachment as well. Territorial identification in the Scottish sample from 2007 thus corresponds with the model of concordant attachments and indicates the presence of multiple identities also in Scotland. When it comes to the question of a coherent internal order of territorial attachments that is observable across all respondents, we see that the $H^T$ coefficient for Scotland is too small (<0.3) to convey any conclusive information about an identical rank order of the three items across all respondents. For the remaining part of Great Britain, the resulting scale does not even conform with the assumption of an invariant item ordering. Accordingly, at least for the case of 2007, there is no difference in the structure of territorial attachments between Scottish citizens and those from the remaining parts of Great Britain. In all parts of Great Britain in 2007, then, territorial identification constitutes an uni-dimensional phenomenon which, however, does not exhibit any consistent internal order across respondents that would reflect either the bottom-up or top-down perspective of identity construction. This picture changes when we turn to the results for the year 2009. As can be seen for Scottish citizens, national attachment is no constitutive part of the territorial identification scale (item H <0.3) and thus excluded.[16] Hence, territorial identification in the Scottish sample for the year 2009 does not establish a single uni-dimensional construct. Rather, the results show an incompatibility between national and sub-national identifications in Scotland

[16] After excluding the national attachment item, the two remaining items of local and regional identification form a strong scale of territorial identification.

and thus conform with the model of conflicting attachments. In contrast, the 2009 results for the sample of the remaining British population show a strong and reliable uni-dimensional scale. Still, the violation of the assumption of an invariant item ordering across all respondents does not provide us with any conclusive information about a top-down or bottom-up structure in the remaining parts of Great Britain. In summary, then, we notice that in 2007 and 2009, for the remaining parts of Great Britain territorial identification is a coherent and uni-dimensional construct with no systematic hierarchy or order across all respondents. In contrast, the results for Scottish citizens in 2007 hint at territorial identification as a uni-dimensional phenomenon, while the results for 2009 rather suggest the presence of exclusive identifications at the national and sub-national levels.

Turning to the comparison of the structure of territorial identifications between citizens of the Basque Country and Catalonia on the one hand and those from the remaining parts of Spain on the other, the results obtained by MSA are more consistent over time than in the Scottish case. Also, the results for the two Spanish regions correspond to our theoretical expectations: In 2007 and 2009 alike, national identification is no constitutive part of the territorial attachment scale and thus dropped from the analysis (negative inter-item correlation for the regional and national identification items in 2007 and item H coefficients <0.3 for the national identification item in both years).[17] Substantially, this means that citizens from these regions indeed perceive identifying with the national sphere as being incompatible with their sub-national identifications. This finding once more corresponds with the model of conflicting attachments and hints at the existence of exclusive identifications in the Basque Country and Catalonia. Quite the contrary, the results for the citizens from the remaining regions of Spain show a consistent and uni-dimensional structure of territorial identifications across both years of our investigation. For both years, we find strong scales (scale H >0.5) that are composed of all three items for citizens' local, regional *and* national attachment. Yet, these scales do not reflect any systematic order or hierarchy hinting at a top-down or bottom-up structure of territorial identity construction.[18]

[17] After excluding this item from the analysis, the items for local and regional attachment form a strong and uni-dimensional scale of territorial identification for citizens living in the Basque Country and Catalonia.

[18] The results for our investigation of invariant item ordering across all respondents is not sufficiently conclusive in 2007 ($H^T$ coefficient < 0.3), whereas the assumption of IIO is not even met in 2009.

In summary, the results of MSA at the level of theoretically relevant regions in Great Britain and Spain (mostly) support our expectation that, for citizens of certain sub-national units, the structure of territorial identification might deviate from those of the average national population.

## 4. Discussion and conclusion

In this chapter, we examined the structure and internal order of citizens' territorial identifications within the boundaries of their nation states. More specifically, we investigated whether citizens' attachments to the national, regional and local sphere, constitute a multi-dimensional construct, indicating the existence of exclusive identifications, or a single uni-dimensional phenomenon, rather reflecting the existence of multiple identifications across European citizens. To the extent that we found multiple structures, we were also interested in whether these exhibit a particular internal order across citizens that reflects either a top-down or bottom-up perspective of identity formation.

In our theoretical discussion, we highlighted two approaches to territorial identity that give us guidance as to how the structure of citizens' territorial identity could look like: The first approach follows the "model of conflicting attachments" and posits that identities are mutually exclusive; the second one corresponds with the "model of concordant attachments" and argues that different identities are compatible with each other and form multiple identities (cf. Westle 2003a: 455). The idea of exclusive identities follows a zero-sum logic and suggests that citizens have one single identity that is incompatible and even conflictive with other identities. The multiple identities approach, in contrast, assumes that citizens are able to identify with different territorial levels at the same time without any trade-off, i.e. an increase in attachment to the national level does not have to result in a decrease in attachment to sub-national levels.

Our analysis concerning the empirical structure and internal order of territorial attachments followed a two-step procedure. The first step focused on the full national samples for each of the 16 European countries covered by the InTune project. Here, our results based on correlational, factor and Mokken scale analysis generally support the existence of multiple-identifications and suggest that identification is a single uni-dimensional construct. Furthermore, for Denmark, Estonia and Hungary, we observed

that territorial identification exhibits a consistent inherent order where the national level constitutes the basis for identifying with sub-national levels as well. For these three special cases, our results suggest that in comparatively small, unitary and homogeneous countries, territorial identification is structured according to the top-down perspective of identity formation. [19] For the vast majority of countries included in the sample, however, there is no evidence for a consistent internal order of territorial identification across all individuals in a given country that could support either a top-down or bottom-up structure. Our first central conclusion following the results based on the full national samples for each country therefore is that it matters more whether a person exhibits any territorial identification or not, rather than with which concrete territorial level (local, regional or national) a person identifies.

In the second step, our analysis focused only on respondents from theoretically interesting regions that are well known for the existence of strong sub-national identities, namely Catalonia, the Basque Country and Scotland. Here, the question was whether our initial finding pertaining to the existence of multiple identification and territorial attachment as a clearly uni-dimensional phenomenon still holds true for citizens living in these regions. After the end of the dictatorship in Spain in 1978, the Spanish state was divided into 17 autonomous communities. While some of those regions were artificially created (such as Madrid), others have previously been historical and political communities with their own institutions and laws, such as Catalonia and the Basque Country (Guibernau 2004 :70-84, 2006: 62). Back then, "nationalist demands of Catalonia and the Basque Country as nations" (Guibernau 2006: 62) were ignored. Our results show that, contrary to the remaining parts of Spain, Catalonia and the Basque Country show the presence of *exclusive* sub-national identifications. Here, we find evidence for the model of conflicting attachments, as respondents of those regions seem to perceive identification with the national level as incompatible with their sub-national identification.

[19] It is clear that we should be cautious in making broad generalisations based on the findings of three countries only. In addition, it has to be noted that Estonia has a substantial Russian minority (i.e. approx. 25% percent of the population), which makes our argument about the homogeneity of countries less plausible. However, the lack of a Russian language questionnaire (only around 21% of non-ethnic Estonians have a good command of Estonian, cf. Koort 2014) and the fact that we found a uni-dimensional structure of identification even in the Ida-Viru county, where Russian ethnics constitute 73% of the Estonian population, leads us to believe that the survey severely under-samples Russian ethnics. Therefore, our results are (most likely) only reflective for the situation of ethnic Estonians who obviously represent a homogenous group.

Scotland is an even more interesting case. In Great Britain, there has been a "long-standing recognition of Wales, Scotland and England as nations constituting Britain" (Guibernau 2006:67). However, in more recent years, Scotland's strive for independence became more pronounced. In 2007, the Scottish National Party won the elections of the Scottish Parliament for the first time and in the following years, the debate about the Scottish referendum on independence picked up. Our results show that the levels of identification with the three territorial loci are generally stable over time. For Scotland, however, we find different results for our two time points: While in 2007 our results point towards the existence of multiple identifications, we find evidence for the presence of an exclusive sub-national identification in 2009 that is incompatible with the national one. Of course, in addition to possible sampling errors, one has to keep in mind that our analysis is only able to compare changes between two years. Here, further evidence based on longitudinal data would be needed to verify our findings. Our second central conclusion, stemming from our analysis based on a restricted sample of respondents from regions that are known for having strong sub-national identities, is that it clearly matters at which level of analysis researchers conduct their studies. Whereas our analysis based on the full national samples clearly suggested the existence of multiple identifications in Spain as well as Great Britain, our analysis at the sub-national level of theoretically interesting regions clearly shows that, for some parts of the Spanish and British population, we find exclusive sub-national identifications that are incompatible with a national identification. Therefore, our conclusions about the structure and internal order of European citizens' territorial identification are highly dependent on the level of analysis at which we perform our investigations.

While our analyses for the Basque Country and Catalonia as well as for Scotland thus have brought to light some interesting insights and qualifications with regard to our analyses using the full national samples, they also raise the question of why we did not find comparable patterns in other regions known for their presence of exclusive sub-national identifications, such as Flanders and Wallonia in Belgium or Wales in Great Britain. We do not have a conclusive answer to this question but acknowledge one potential factor that might help us to make sense of our findings: The *salience* of sub-national identifications. As highlighted earlier, in both Scotland and Catalonia, struggles for more autonomy and even independence have culminated in concrete referendums on independence from Great Britain and Spain, respectively.

In Flanders and Wallonia as well as in Wales, we do not (yet) observe similar developments and expressions that might be understood as concrete manifestations of the salience of sub-national identifications vis-à-vis identifications with the national sphere. A possible *speculation* that follows, then, is that for Flanders and Wallonia as well as for Wales, sub-national identifications are not salient enough to emerge as a distinct and exclusive type of identification for most of the citizens living in these regions.

In summary, our results support the presence of multiple identifications across most of the citizens of the 16 European democracies included in our study. In democratic terms, this is a positive finding as identifications with different territorial spheres can coexist. In this sense, multiple identifications do neither constitute a problem for the cohesion of modern states, nor do they represent an obstacle to the efficient functioning of national governments and the implementation of necessary policies and reforms. The picture, however, looks different for regions that struggle for independence, such as Catalonia, the Basque Country and Scotland, where our results indicate the presence of exclusive sub-national identifications. In these regions, it is likely that exclusive sub-national identifications at least have the *potential* to hamper the efficient functioning of national governments and to aggravate the implementation of nation-wide reforms. Yet, we have to be careful to not overstate the implications of our findings. First of all, it is clear that, although our results hint at the presence of exclusive sub-national identifications in Catalonia, the Basque Country and Scotland, this by no means implies that each and every citizen living in these regions perceives an identification with sub-national units as being incompatible with a national identification. Even in these regions, we still find citizens simultaneously expressing identifications with the sub-national and national spheres. In addition, the sampling procedures applied for the InTune project do not aim to yield representative samples at the regional level. As a consequence, the number of cases available for our regional-level analyses has been limited almost by definition. Future studies specifically interested in the structure of territorial identification within certain regions might therefore apply (over-)sampling procedures based on theoretically interesting regions rather than countries. Such studies could shed some more light on the robustness of the regional-level findings presented here. Keeping these caveats in mind, however, the recent referendum on Scottish independence and also the recent referendum organized by the Catalan National

Assembly[20]can be seen as observable implications of our findings pertaining to the existence and salience of exclusive sub-national identities as well as a lack of identification with the national political community in Great Britain and Spain, respectively. From this perspective, the century-old questions of early state and nation building still belong to the most pressing questions in some democracies of the 21st century.

[20] The referendum, however, was declared unconstitutional by the Spanish Constitutional Court.

Figure 1 The distribution of local, regional and national identification across 16 European countries (mean values)

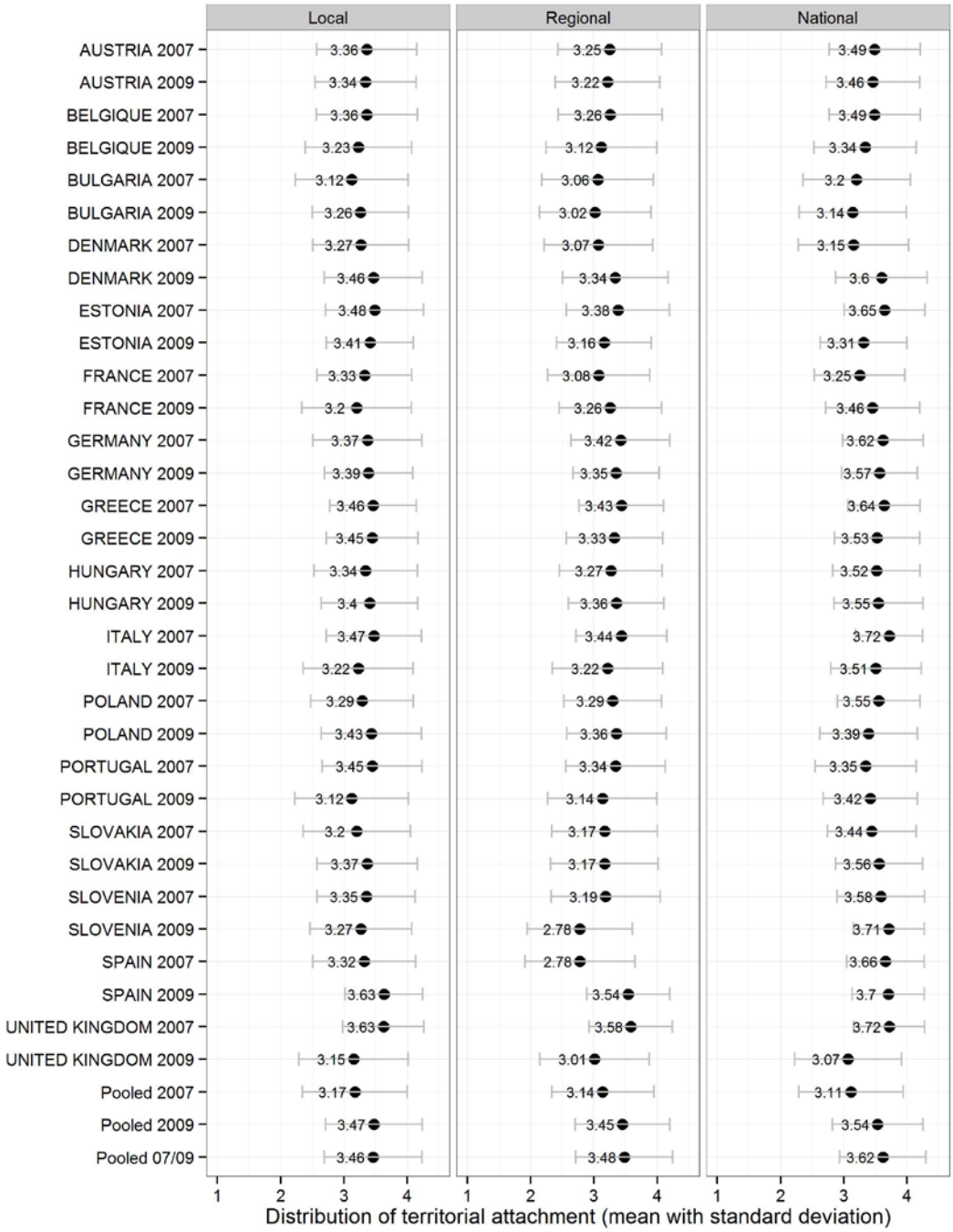


Figure 2 The distribution of local, regional and national identification across 16 European countries (percentages)

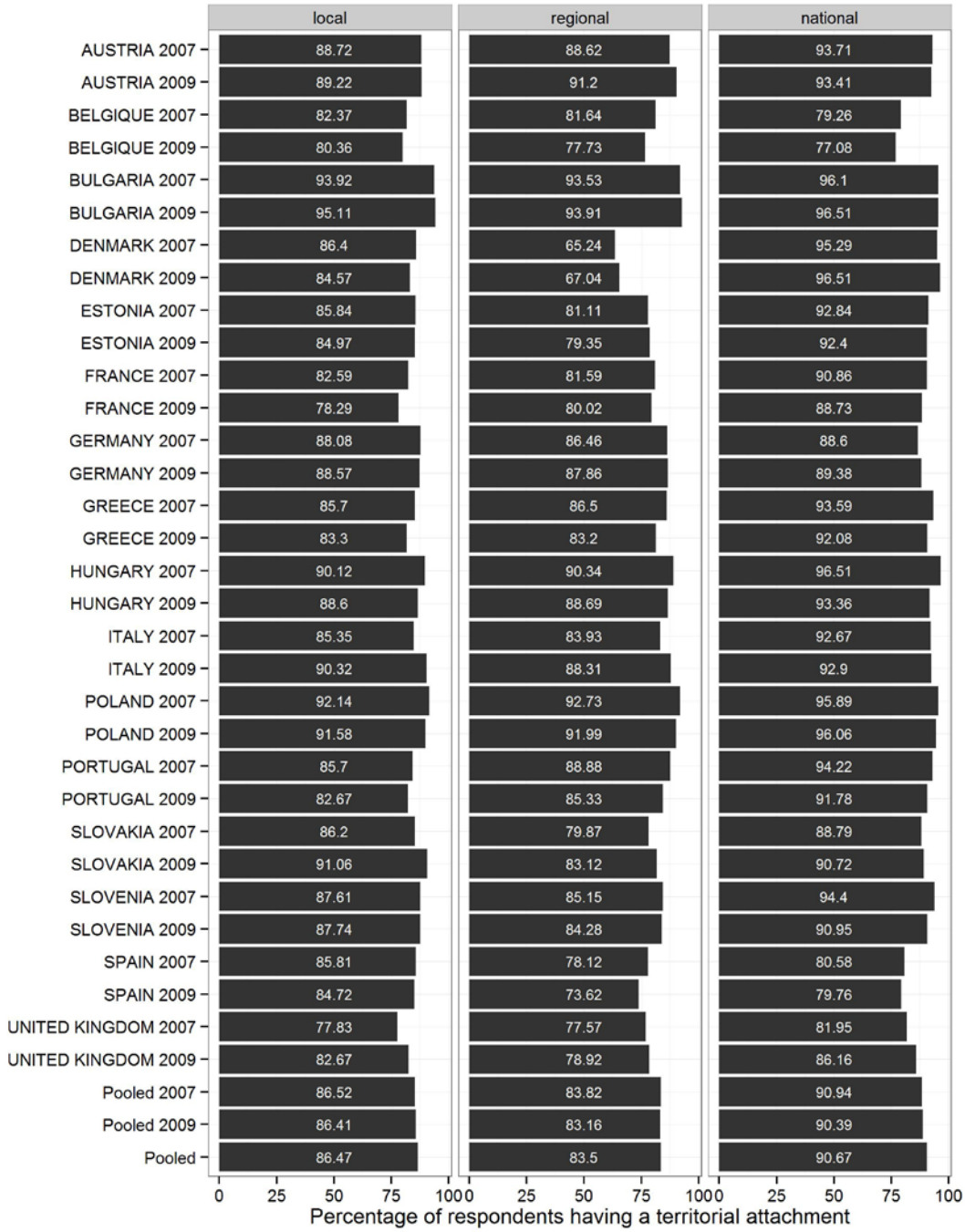
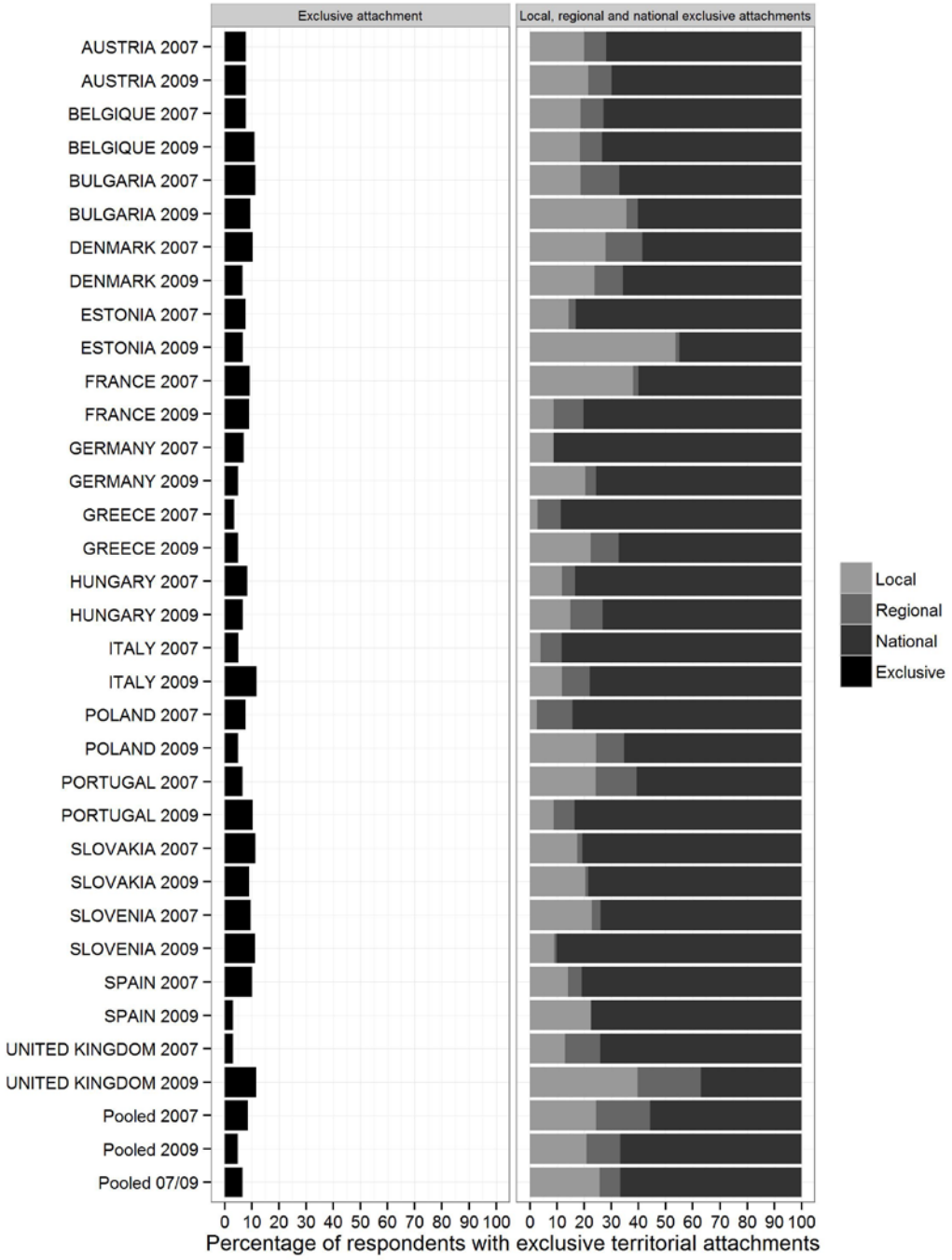
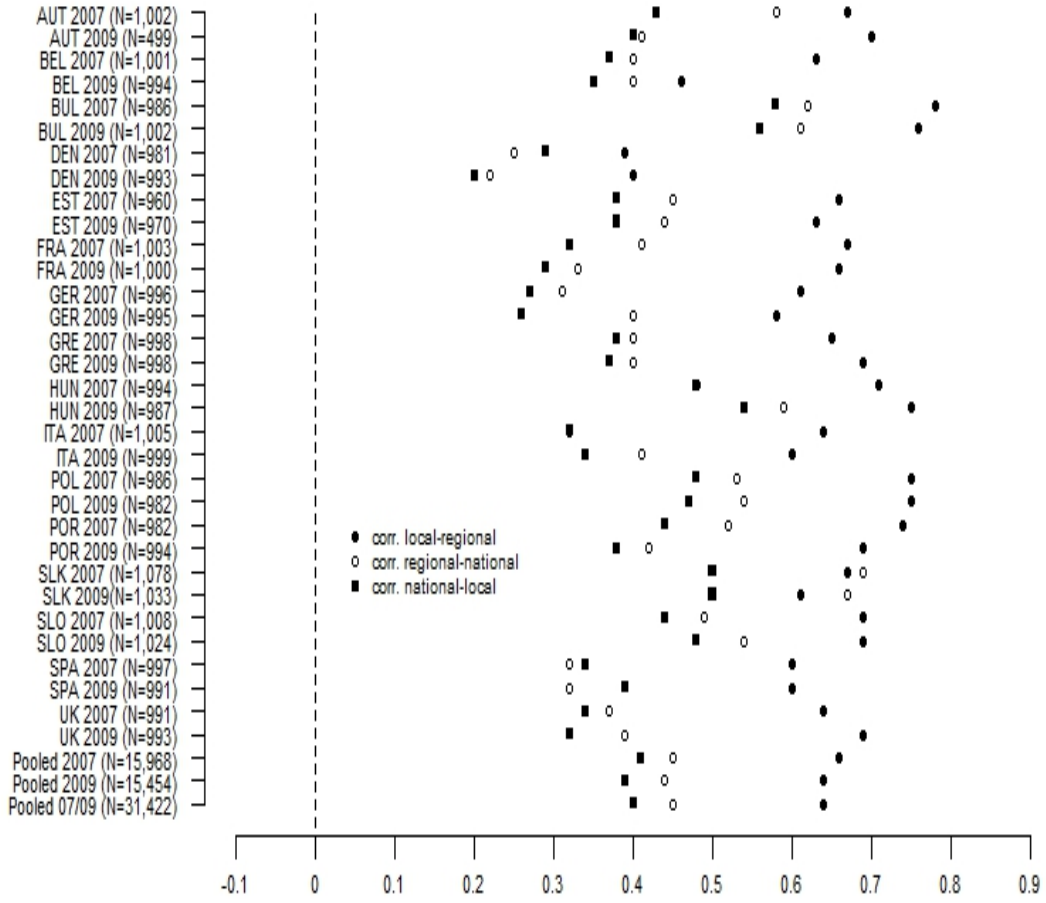


Figure 3 The distribution of exclusive local, regional and national identification across 16 European countries (percentages)



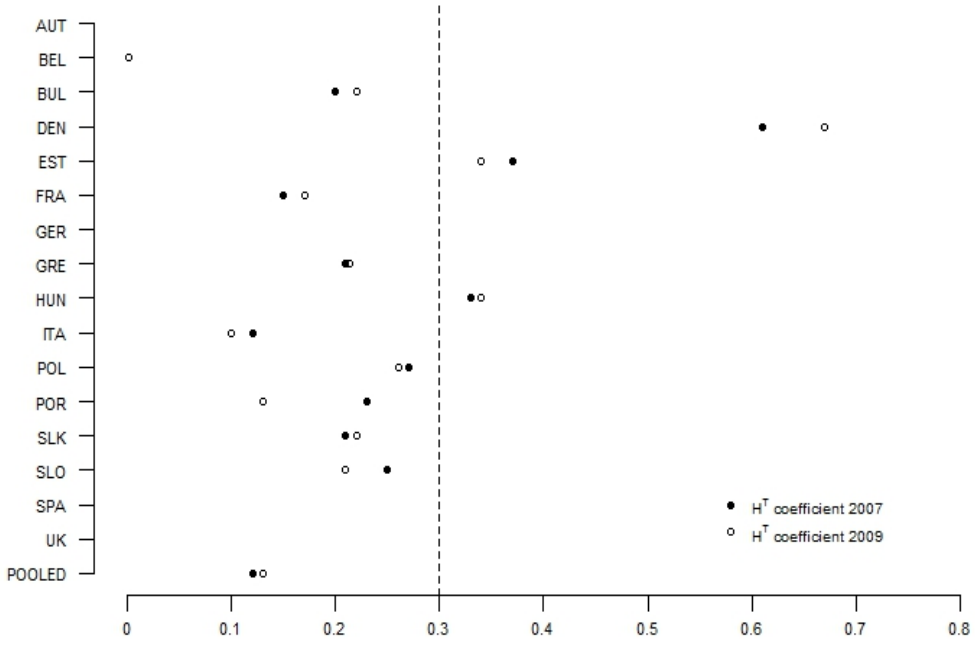

Notes: Total percentage of exclusive identifications (left column); distribution of exclusive local, regional and national identifications (right column). Reading example: The percentage of exclusive identifications in Austria 2007 is approx. 8 percent (i.e. 92 percent multiple identifications). These 8 percent are composed of approx. 20 percent exclusive local, 10 percent exclusive regional and 70 percent exclusive national identifications.

Figure 4 The strength of correlations between local, regional and national identification across 16 European countries (Spearman's correlations)




Notes: Spearman's correlation coefficients, all correlations are significant at $p<0.05$.

Figure 5 Inspection of invariant item ordering for territorial identification scales across 16 European countries ($H^T$ coefficients)




Notes: For further details see Ligtvoet et al. 2010, 2011; van der Ark 2011.

Table 1 The structure of territorial identification across 16 European countries (factor analysis)

| Country | Factor loading (*local attachment*) | Factor loading (*regional attachment*) | Factor loading (*national attachment*) | Eigen values | Proportion of variance explained | N |
|---|---|---|---|---|---|---|
| Austria 2007 | 0.804 | 1.000 | 0.761 | 2.226 | 0.742 | 1002 |
| Austria 2009 | 0.873 | 0.930 | 0.636 | 2.031 | 0.677 | 503 |
| Belgium 2007 | 0.837 | 0.833 | 0.523 | 1.675 | 0.558 | 1004 |
| Belgium 2009 | 0.705 | 0.754 | 0.588 | 1.412 | 0.471 | 1001 |
| Bulgaria 2007 | 0.918 | 0.872 | 0.783 | 2.214 | 0.738 | 1005 |
| Bulgaria 2009 | 0.922 | 0.967 | 0.813 | 2.446 | 0.815 | 1007 |
| Denmark 2007 | 0.735 | 0.614 | 0.543 | 1.213 | 0.404 | 1000 |
| Denmark 2009 | 0.686 | 0.715 | 0.452 | 1.186 | 0.395 | 1002 |
| Estonia 2007 | 0.798 | 0.875 | 0.623 | 1.790 | 0.597 | 1000 |
| Estonia 2009 | 0.790 | 0.879 | 0.581 | 1.734 | 0.578 | 1000 |
| France 2007 | 0.762 | 0.975 | 0.493 | 1.775 | 0.592 | 1007 |
| France 2009 | 0.814 | 0.898 | 0.458 | 1.678 | 0.560 | 1004 |
| Germany 2007 | 0.779 | 0.933 | 0.432 | 1.665 | 0. 555 | 1000 |
| Germany2009 | 0.732 | 1.000 | 0.534 | 1.821 | 0.607 | 1000 |
| Greece 2007 | 0.833 | 0.872 | 0.555 | 1.762 | 0.587 | 1000 |
| Greece 2009 | 0.833 | 0.912 | 0.543 | 1.821 | 0.607 | 1000 |
| Hungary 2007 | 0.889 | 0.840 | 0.704 | 1.990 | 0.663 | 1002 |
| Hungary 2009 | 0.914 | 0.947 | 0.947 | 2.333 | 0.778 | 1000 |
| Italy 2007 | 0.868 | 0.864 | 0.454 | 1.707 | 0.569 | 1012 |
| Italy 2009 | 0.764 | 0.908 | 0.559 | 1.721 | 0.574 | 1002 |
| Poland 2007 | 0.857 | 0.940 | 0.700 | 2.108 | 0.703 | 999 |
| Poland 2009 | 0.851 | 0.983 | 0.716 | 2.203 | 0.734 | 1000 |
| Portugal 2007 | 0.851 | 0.975 | 0.680 | 2.137 | 0.712 | 1000 |
| Portugal 2009 | 0.839 | 0.891 | 0.602 | 1.860 | 0.620 | 1002 |
| Slovakia 2007 | 0.772 | 1.000 | 0.784 | 2.210 | 0.737 | 1082 |
| Slovakia 2009 | 0.744 | 0.971 | 0.798 | 2.131 | 0.711 | 1044 |
| Slovenia 2007 | 0.870 | 0.882 | 0.691 | 2.011 | 0.670 | 1018 |
| Slovenia 2009 | 0.846 | 0.901 | 0.742 | 2.086 | 0. 695 | 1028 |
| Spain 2007 | 0.849 | 0.794 | 0.459 | 1.562 | 0.521 | 1002 |
| Spain 2009 | 0.922 | 0.738 | 0.484 | 1.628 | 0.543 | 1000 |
| UK 2007 | 0.817 | 0.902 | 0.489 | 1.720 | 0. 573 | 1000 |
| UK 2009 | 0.796 | 0.973 | 0.509 | 1.838 | 0.613 | 1000 |
| Pooled 2007 | 0.827 | 0.876 | 0.605 | 1.816 | 0.605 | 16133 |
| Pooled 2009 | 0.819 | 0.890 | 0.609 | 1.833 | 0.611 | 15593 |
| Pooled 07/09 | 0.823 | 0.883 | 0.607 | 1.824 | 0.608 | 31726 |

Notes: Factor analysis based on a polychoric correlation matrix, maximum likelihood estimation. The proportion of explained variance is calculated based on the eigenvalues.

Table 2 The structure and order of territorial identification across 16 European countries (Mokken scale analysis)

| Country | Item H (*local attachment*) | Item H (*regional attachment*) | Item H (*national attachment*) | Scale H | Scale rho |
|---|---|---|---|---|---|
| Austria 2007 | .63 | .70 | .62 | .65 | .84 |
| Austria 2009 | .62 | .66 | .52 | .60 | .82 |
| Belgium 2007 | .51 | .51 | .39 | .47 | .74 |
| Belgium 2009 | .41 | .43 | .36 | .40 | .65 |
| Bulgaria 2007 | .71 | .72 | .64 | .69 | .84 |
| Bulgaria 2009 | .74 | .79 | .67 | .73 | .86 |
| Denmark 2007 | .44 | .42 | .34 | .40 | .62 |
| Denmark 2009 | .43 | .44 | .32 | .40 | .62 |
| Estonia 2007 | .59 | .64 | .49 | .58 | .76 |
| Estonia 2009 | .60 | .64 | .49 | .58 | .76 |
| France 2007 | .54 | .59 | .39 | .51 | .74 |
| France 2009 | .53 | .56 | .38 | .50 | .72 |
| Germany 2007 | .48 | .51 | .32 | .44 | .69 |
| Germany2009 | .49 | .57 | .40 | .49 | .73 |
| Greece 2007 | .55 | .56 | .43 | .52 | .73 |
| Greece 2009 | .54 | .56 | .39 | .50 | .73 |
| Hungary 2007 | .64 | .65 | .55 | .62 | .79 |
| Hungary 2009 | .60 | .64 | .49 | .58 | .76 |
| Italy 2007 | .53 | .54 | .34 | .48 | .71 |
| Italy 2009 | .50 | .56 | .40 | .49 | .72 |
| Poland 2007 | .67 | .71 | .58 | .66 | .81 |
| Poland 2009 | .66 | .72 | .57 | .65 | .81 |
| Portugal 2007 | .64 | .69 | .51 | .62 | .82 |
| Portugal 2009 | .55 | .56 | .45 | .52 | .75 |
| Slovakia 2007 | .69 | .79 | .68 | .72 | .85 |
| Slovakia 2009 | .63 | .74 | .63 | .67 | .82 |
| Slovenia 2007 | .68 | .70 | .58 | .66 | .82 |
| Slovenia 2009 | .65 | .69 | .59 | .64 | .82 |
| Spain 2007 | .49 | .46 | .304 | .41 | .65 |
| Spain 2009 | .54 | .49 | .36 | .46 | .69 |
| UK 2007 | .54 | .57 | .51 | .51 | .76 |
| UK 2009 | .58 | .62 | .42 | .54 | .77 |
| Pooled 2007 | .57 | .61 | .46 | .55 | .77 |
| Pooled 2009 | .56 | .60 | .46 | .54 | .76 |
| Pooled 07/09 | .57 | .60 | .46 | .55 | .76 |

Notes: Mokken scale analysis based on the three polytomous items for local, regional and national attachment. For the number of cases included in the analyses, see Table 1 and Figure 4. “Item H” indicates the scalability coefficient for each of the three items separately. “Scale H” indicates the scalability coefficient for the entire set of items and thus for the resulting scale. “Scale rho” indicates the reliability of the resulting scale. For further details see van der Ark 2007, 2011; Ligtvoet et al. 2010, 2011.

Table 3 The structure of territorial identification in selected Spanish and UK regions (Spearman's correlations)

| Country | Local attachment & Regional attachment | Local attachment & National attachment | Regional attachment & National attachment | N |
|---|---|---|---|---|
| Scotland 2007 | 0.632** | 0.155 | 0.271** | 88 |
| UK *w/o* Scotland 2007 | 0.636** | 0.357** | 0.393** | 903 |
| Scotland 2009 | 0.838** | .080 | 0.178* | 88 |
| UK *w/o* Scotland 2009 | 0.675** | 0.354** | 0.418** | 905 |
| Basque region & Catalonia 2007 | 0.619* | 0.041 | -0.032 | 210 |
| Spain *w/o* Basque region&Catalonia 2007 | 0.591** | 0.414** | 0.421** | 787 |
| Basque region & Catalonia 2009 | 0.562** | 0.180* | 0.101 | 200 |
| Spain *w/o* Basque region&Catalonia 2009 | 0.604** | 0.466** | 0.397** | 791 |

Notes: ** denotes $p<0.05$ , * denotes $p<0.1$

Table 4 The structure of territorial identification in selected Spanish and UK regions (factor analysis)

| Country | Factor loading (*local attachment*) | Factor loading (*regional attachment*) | Factor loading (*national attachment*) | Eigen values | Proportion of variance explained | N |
|---|---|---|---|---|---|---|
| Scotland 2007 | 0.746 | 1.000 | 0.385 | 1.704 | 0.568 | 88 |
| UK *w/o* Scotland 2007 | 0.832 | 0.890 | 0.556 | 1.792 | 0.597 | 903 |
| Scotland 2009 | 0.943 | 1.000 | 0.214 | 1.935 | 0.651 | 88 |
| UK *w/o* Scotland 2009 | 0.828 | 0.946 | 0.561 | 1.895 | 0.632 | 905 |
| Basque region & Catalonia 2007 | 1.000 | 0.721 | 0.058 | 1.523 | 0.508 | 210 |
| Spain *w/o* Basque region&Catalonia 2007 | 0.821 | 0.836 | 0.587 | 1.716 | 0.572 | 787 |
| Basque region & Catalonia 2009 | 1.000 | 0.708 | 0.258 | 1.568 | 0.523 | 200 |
| Spain *w/o* Basque region&Catalonia 2009 | 0.890 | 0.781 | 0.615 | 1.779 | 0.593 | 791 |

Notes: Factor analysis based on a polychoric correlation matrix, maximum likelihood estimation. The proportion of explained variance is calculated based on the eigenvalues.

Table 5 The structure and order of territorial identification in selected Spanish and UK regions (Mokken scale analysis)

| Country/region | Item H (*local attachment*) | Item H (*regional attachment*) | Item H (*national attachment*) | Scale H | Scale rho | Scale $H^T$ |
|---|---|---|---|---|---|---|
| Scotland 2007 | .47 | .54 | .32 | .44 | .67 | .16 |
| UK *w/o* Scotland 2007 | .56 | .58 | .45 | .53 | .77 | vio. |
| Scotland 2009 | .47 | .53 | *.10* | / | / | / |
| | .90 | .90 | / | .90 | .90 | NA |
| UK *w/o* Scotland 2009 | .59 | .63 | .47 | .57 | .78 | vio. |
| Basque region & Catalonia 2007 | .35 | *.29* | *.00* | / | / | / |
| | .66 | .66 | / | .66 | .78 | NA |
| Spain *w/o* Basque region&Catalonia 2007 | .52 | .54 | .41 | .49 | .72 | .10 |
| Basque region & Catalonia 2009 | .46 | .39 | *.20* | / | / | / |
| | .69 | .69 | / | .69 | .78 | NA |
| Spain *w/o* Basque region&Catalonia 2009 | .57 | .57 | .46 | .53 | .74 | vio. |

Notes: Mokken scale analysis based on the three polytomous items for local, regional and national attachment. For the number of cases included in the analyses, see tables 3&4. "Item H" indicates the scalability coefficient for each of the three items separately. "Scale H" indicates the scalability coefficient for the entire set of items and thus for the resulting scale. "Scale rho" indicates the reliability of the resulting scale. Scale $H^T$ indicates the coefficient for the check for the presence of invariant item ordering. "NA" (not applicable): With less than three items, restscores for the calculation of $H^T$ coefficients cannot be computed. Cell entries with "vio." indicate that the assumption of invariant item ordering is violated. Cell entries with "/" follow from Item H coefficients <0.3, so that the computation of scale properties is irrelevant. For further details see Ligtvoet et al. 2010, 2011; van der Ark 2007.

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